



City of Lawrence

July 2020

Security Investment Report

City of Lawrence, Kansas



City of Lawrence, Kansas

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CONSOLIDATED



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
July 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	81,925,000	82,049,125.05	82,175,722.66	37.5	1.0	800,072.50
Municipal Bonds	100,000	101,616.00	100,757.60	0.0	5.0	5,000.00
Treasury Bonds	15,256,000	15,244,884.16	15,248,592.48	7.0	0.0	0.00
Treasury Notes	14,594,000	14,678,004.45	14,715,466.96	6.7	2.1	314,781.25
	111,875,000	112,073,629.66	112,240,539.70	51.2	1.0	1,119,853.75
Cash and Equiv.						
Cash and Equivalents	1,192,203	20,776,668.53	20,776,668.53	9.5	0.0	66.77
Certificate of Deposit	85,729,925	85,562,176.35	85,729,925.27	39.1	1.1	901,038.07
Treasury Bills	500,000	499,559.03	499,740.50	0.2	0.0	0.00
	87,422,128	106,838,403.91	107,006,334.30	48.8	0.8	901,104.84
TOTAL PORTFOLIO	199,297,128	218,912,033.57	219,246,874.00	100.0	0.9	2,020,958.59

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
6,024,000	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.45	6,051,403.78	15,060.00	6,066,463.78	2.8	0.13	1.49	0.33
3,000,000	1.500% Due 11-30-20 FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020	100.41	3,012,325.00	100.36	3,010,718.40	12,225.00	3,022,943.40	1.4	0.20	1.62	0.01
6,000,000	1.630% Due 10-30-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.57	6,034,075.20	20,266.67	6,054,341.87	2.8	0.14	1.89	0.32
1,000,000	1.900% Due 11-27-20 FEDERAL FARM CREDIT BOND 1.45% 02/24/2022	101.49	1,014,925.00	101.98	1,019,796.90	6,323.61	1,026,120.51	0.5	0.18	1.42	1.54
910,000	1.450% Due 02-24-22 FEDERAL HOME LN BKS 4.625% Due 09-11-20	101.98	928,018.00	100.47	914,295.94	16,367.36	930,663.30	0.4	0.36	4.60	0.11
3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.59	3,993,337.90	101.03	4,010,780.63	26,825.07	4,037,605.70	1.8	0.08	1.73	0.61
2,000,000	1.750% Due 03-12-21 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.63	2,012,562.20	5,208.33	2,017,770.53	0.9	0.13	1.86	0.36
1,675,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021	101.82	1,705,459.75	101.35	1,697,649.85	15,359.98	1,713,009.84	0.8	0.17	2.34	0.61
	2.375% Due 03-12-21										

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.40	10,040,403.00	87,500.00	10,127,903.00	4.6	0.20	2.61	0.17
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	101.06	495,197.04	2,126.74	497,323.77	0.2	0.18	3.09	0.36
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 08/14/2020 0.000% Due 08-14-20	99.79	4,989,263.89	100.00	4,999,893.00	0.00	4,999,893.00	2.3	0.06	0.00	0.04
6,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020 0.000% Due 09-09-20	99.98	5,998,925.00	99.99	5,999,445.00	0.00	5,999,445.00	2.7	0.08	0.00	0.11
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020 0.000% Due 09-21-20	99.73	4,986,519.44	99.99	4,999,387.50	0.00	4,999,387.50	2.3	0.09	0.00	0.14
9,091,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	99.00	8,999,670.55	99.99	9,089,863.62	0.00	9,089,863.62	4.1	0.08	0.00	0.15
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	99.94	4,996,958.33	99.98	4,998,812.50	0.00	4,998,812.50	2.3	0.09	0.00	0.27

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.70	2,089,443.87	12,284.29	2,101,728.16	1.0	0.15	1.37	0.57
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.85	2,995,331.13	8,765.62	3,004,096.75	1.4	0.13	1.24	0.76
			5,085,529.15		5,084,775.00	21,049.91	5,105,824.91	2.3	0.14	1.29	0.68
5,000,000	FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-13-20	99.95	4,997,687.50	99.98	4,999,112.50	0.00	4,999,112.50	2.3	0.09	0.00	0.21
720,000	FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-21-20	99.95	719,669.40	99.98	719,857.80	0.00	719,857.80	0.3	0.09	0.00	0.23
			5,717,356.90		5,718,970.30	0.00	5,718,970.30	2.6	0.09	0.00	0.21
5,000,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 01-14-21	99.92	4,996,058.35	99.95	4,997,722.00	0.00	4,997,722.00	2.3	0.10	0.00	0.46
1,000,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 08-18-20	99.98	999,838.75	100.00	999,970.80	0.00	999,970.80	0.5	0.06	0.00	0.05
			5,995,897.10		5,997,692.80	0.00	5,997,692.80	2.7	0.09	0.00	0.39
			82,049,125.05		82,175,722.66	228,312.67	82,404,035.34	37.5	0.12	0.97	0.28
Cash and Equivalents											
	Cash		19,418,749.31		19,418,749.31		19,418,749.31	8.9			
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		165,716.47		165,716.47		165,716.47	0.1			
1,192,203	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,192,202.75	1.00	1,192,202.75		1,192,202.75	0.5			0.00
			20,776,668.53		20,776,668.53	0.00	20,776,668.53	9.5	0.00	0.00	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Certificate of Deposit											
5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	54,754.10	5,054,754.10	2.3	1.66	1.67	0.45
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	32,578.69	3,532,578.69	1.6	1.66	1.67	0.78
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	2,301.37	2,502,301.37	1.1	0.40	0.40	0.76
5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,465.75	5,002,465.75	2.3	0.30	0.30	0.83
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	32,773.77	3,532,773.77	1.6	1.67	1.68	0.86
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	21,901.64	2,521,901.64	1.1	1.66	1.67	0.94
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	21,688.52	2,521,688.52	1.1	1.66	1.68	1.03
10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	177,418.03	10,177,418.03	4.6	1.83	1.85	0.01
6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	2,255.34	6,002,255.34	2.7	0.28	0.28	0.54
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	2,416.44	6,002,416.44	2.7	0.30	0.30	0.62
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	66,360.66	8,066,360.66	3.6	1.64	1.65	0.65
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	2,147.95	5,002,147.95	2.3	0.32	0.32	0.70
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	6,132.88	5,006,132.88	2.3	0.37	0.37	0.67
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	12,155.25	2,574,331.60	1.2	1.48	1.48	0.67
5,000,000	Intrust 8/30/20 0.110% Due 08-30-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	5,000,000.00	2.3	0.11	0.11	0.08
5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	49,623.10	5,217,372.02	2.4	1.65	1.65	0.02

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	57,925.00	3,557,925.00	1.6	1.82	1.83	0.09
5,000,000	Intrust 9/28/20 0.250% Due 09-28-20	100.00	5,000,000.00	100.00	5,000,000.00	4,143.84	5,004,143.84	2.3	0.25	0.25	0.16
			85,562,176.35		85,729,925.27	549,042.31	86,278,967.58	39.1	1.04	1.05	0.48
Municipal Bonds											
100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.76	100,757.60	1,666.67	102,424.27	0.0	0.44	4.96	0.17
			101,616.00		100,757.60	1,666.67	102,424.27	0.0	0.44	4.96	0.17
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.95	499,740.50	0.00	499,740.50	0.2	0.10	0.00	0.50
			499,559.03		499,740.50	0.00	499,740.50	0.2	0.10	0.00	0.50
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.92	3,996,796.00	0.00	3,996,796.00	1.8	0.11	0.00	0.73
1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	99.98	1,249,726.25	0.00	1,249,726.25	0.6	0.10	0.00	0.23
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 08-18-20	99.98	3,999,349.00	100.00	3,999,848.00	0.00	3,999,848.00	1.8	0.08	0.00	0.05

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.94	6,002,222.23	0.00	6,002,222.23	2.7	0.11	0.00	0.57
			<u>15,244,884.16</u>		<u>15,248,592.48</u>	<u>0.00</u>	<u>15,248,592.48</u>	<u>7.0</u>	<u>0.10</u>	<u>0.00</u>	<u>0.45</u>
			15,244,884.16		15,248,592.48	0.00	15,248,592.48	7.0	0.10	0.00	0.45
Treasury Notes											
2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20	100.88	2,481,742.19	100.98	2,484,023.38	5,209.02	2,489,232.39	1.1	0.16	2.48	0.42
2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	100.71	2,478,375.05	101.12	2,488,686.25	25,404.42	2,514,090.67	1.1	0.17	2.22	0.54
4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20	100.01	4,985,523.50	100.30	4,999,954.00	23,682.16	5,023,636.16	2.3	0.18	1.62	0.21
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.59	2,502,061.46	17,101.36	2,519,162.82	1.1	0.13	2.34	0.70
2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	100.71	2,240,741.87	12,220.87	2,252,962.75	1.0	0.19	2.61	0.29
			<u>14,678,004.45</u>		<u>14,715,466.96</u>	<u>83,617.82</u>	<u>14,799,084.78</u>	<u>6.7</u>	<u>0.17</u>	<u>2.14</u>	<u>0.40</u>

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
 July 31, 2020

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value +Accr.Int.</u>	<u>Pct. Assets</u>	<u>Yield To Mat.</u>	<u>Yield To Call</u>	<u>Duration</u>
			218,912,033.57		219,246,874.00	862,639.48	220,109,513.48	100.0	0.47	0.92	0.35

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 06-30-20 to 07-31-20

Portfolio Value on 06-30-20	224,297,443.36
Accrued Interest	937,667.15
Contributions	6,000,000.00
Withdrawals	-10,000,000.00
Transfers In	12,000,000.00
Transfers Out	-13,254,960.02
Realized Gains	-5,056.97
Unrealized Gains	-60,883.76
Interest	270,331.39
Dividends	0.00
Change in Accrued Interest	-75,027.67
Portfolio Value on 07-31-20	219,246,874.00
Accrued Interest	862,639.48
Average Capital	228,259,144.05
Total Gain before Fees	129,362.99
IRR for 0.08 Years	0.06%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
 From 04-01-17 to 07-31-20

Portfolio Value on 04-01-17	63,053,321.50
Accrued Interest	370,811.69
Contributions	239,080,794.66
Withdrawals	-159,590,984.49
Transfers In	418,563,167.50
Transfers Out	-352,628,095.48
Realized Gains	1,744,239.30
Unrealized Gains	334,840.43
Interest	8,686,210.95
Dividends	3,379.63
Change in Accrued Interest	491,827.79
Portfolio Value on 07-31-20	219,246,874.00
Accrued Interest	862,639.48
Average Capital	188,896,292.37
Total Gain before Fees	11,260,498.10
IRR for 3.33 Years	5.96%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
 July 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	198,104,925	Average Curr. Yld	1.02
Market Value	198,470,205.47	Average Maturity (yrs)	0.39
Total Cost	198,135,365.04	Average Coupon (%)	1.02
Net Gain/Loss	334,840.43	Average Duration	0.39
Annual Income	2,020,891.82	Average Moody Rating	Aaa
Number of Issues	50	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	14	49,088,053.96	24.7	2.1	2.066%	0.4
Not Rated	36	149,382,151.51	75.3	0.7	0.679%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	9	34,372,587.00	17.3	2.0	2.026%	0.4
AA-	1	100,757.60	0.1	5.0	5.000%	0.2
Not Rated	40	163,996,860.87	82.6	0.8	0.809%	0.4

Columbia Capital Management, LLC
LARGEST HOLDINGS
City of Lawrence, Kansas
July 31, 2020

Securities	Market Value	Pct.
Cash	19,418,749.31	8.86
FEDERAL HOME LOAN BANKS BOND	10,040,403.00	4.58
2.625% 10/01/2020		
2.625% Due 10-01-20		
Capitol Federal 8/3/20	10,000,000.00	4.56
1.850% Due 08-03-20		
FEDERAL HOME LOAN BANKS DISCOUNT NOTE	9,089,863.62	4.15
0% 09/22/2020		
0.000% Due 09-22-20		
Intrust 3/21/29	8,000,000.00	3.65
1.650% Due 03-29-21		
FED NATIONAL MTG ASSN FNMA BENCHMARK	6,051,403.78	2.76
ISSUES 1.5% 11/30/2020		
1.500% Due 11-30-20		
FEDERAL FARM CREDIT BOND 1.9%	6,034,075.20	2.75
11/27/2020		
1.900% Due 11-27-20		
UNITED STATES TREAS BILLS	6,002,222.23	2.74
0.000% Due 02-25-21		
Intrust 2/15/21	6,000,000.00	2.74
0.280% Due 02-15-21		
Intrust 3/15/21	6,000,000.00	2.74
0.300% Due 03-15-21		
Total	86,636,717.14	39.52

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning July 31, 2020

Security	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Total
Agency Securities													
FEDL HOME LOAN BK CONS DISC NT 0.000% Due 08-18-20	1,000,000.00												1,000,000.00
FEDERAL HOME LN BKS 4.625% Due 09-11-20			21,043.75										21,043.75
FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020		5,000,000.00											5,000,000.00
0.000% Due 09-21-20 FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020				131,250.00									131,250.00
2.625% Due 10-01-20 FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020				24,450.00									24,450.00
1.630% Due 10-30-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020					57,000.00								57,000.00
1.900% Due 11-27-20													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning July 31, 2020

Security	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Total
FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20					45,180.00								45,180.00
FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20						18,750.00							18,750.00
FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20						7,656.25							7,656.25
FEDERAL NATL MTG ASSN 1.375% Due 02-26-21		14,265.62						14,265.62					28,531.25
FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21			19,890.62						19,890.62				39,781.25
FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21			34,737.50						34,737.50				69,475.00
FEDERAL NATL MTG ASSN 1.250% Due 05-06-21					18,562.50					18,562.50			37,125.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning July 31, 2020

Security	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Total
FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22		7,250.00						7,250.00					14,500.00
TOTAL	1,021,515.62	2,075,671.87	155,700.00	120,742.50	26,406.25			21,515.62	54,628.12		18,562.50		6,494,742.50

Treasury Notes

UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020 1.625% Due 10-15-20				40,503.12									40,503.12
UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20					29,203.12								29,203.12
UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020 2.500% Due 12-31-20						61,500.00							61,500.00
UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021 2.250% Due 02-15-21	27,686.25							27,686.25					55,372.50

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning July 31, 2020

Security	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Total
UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21				29,248.12						29,248.12			58,496.25
TOTAL		27,686.25		69,751.25	29,203.12	61,500.00		27,686.25		29,248.12			245,075.00
Municipal Bonds													
GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20				2,500.00									2,500.00
TOTAL				2,500.00									2,500.00
Treasury Bonds													
UNITED STATES TREAS BILLS 0.000% Due 08-18-20	4,000,000.00												4,000,000.00
UNITED STATES TREAS BILLS 0.000% Due 10-22-20				1,250,000.00									1,250,000.00
UNITED STATES TREAS BILLS 0.000% Due 02-25-21							6,006,000.00						6,006,000.00
UNITED STATES TREAS BILLS 0.000% Due 04-22-21									4,000,000.00				4,000,000.00
TOTAL	4,000,000.00			1,250,000.00			6,006,000.00		4,000,000.00				15,256,000.00

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning July 31, 2020

Security	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Total
Certificate of Deposit													
Capitol Federal 8/3/20		178,934.43											178,934.43
1.850% Due 08-03-20 Intrust 8/9/20 2nd Certificate		51,719.85											51,719.85
1.650% Due 08-09-20 Intrust 8/30/20		452.05											452.05
0.110% Due 08-30-20 Intrust 9/1/2020			63,525.00										63,525.00
1.830% Due 09-01-20 Intrust 9/28/20			6,164.38										6,164.38
0.250% Due 09-28-20 Capitol Federal 1/15/21						93,108.22							93,108.22
1.670% Due 01-15-21 Intrust 2/15/21							11,414.79						11,414.79
0.280% Due 02-15-21 Intrust 3/15/21								13,610.96					13,610.96
0.300% Due 03-15-21 Intrust 3/21/29								153,336.99					153,336.99
1.650% Due 03-29-21 Intrust 4/21/21									18,500.00				18,500.00
0.370% Due 04-01-21 Intrust 4/5/21									37,920.21				37,920.21
1.480% Due 04-05-21 Intrust 4/15/21									13,457.53				13,457.53
0.320% Due 04-15-21 Capitol Federal 5/7/21										9,972.60			9,972.60
0.400% Due 05-07-21 Capitol Federal 5/17/21											78,947.53		78,947.53
1.670% Due 05-17-21													

Columbia Capital Management, LLC
PROJECTED FIXED INCOME CASH FLOWS
City of Lawrence, Kansas
Beginning July 31, 2020

Security	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun	Total
Capitol Federal 6/1/21 0.300% Due 06-01-21												15,000.00	15,000.00
Capitol Federal 6/15/21 1.680% Due 06-15-21												84,092.05	84,092.05
Capitol Federal 7/15/21 1.670% Due 07-15-21													0.00
TOTAL		231,106.33	69,689.38				93,108.22	11,414.79	166,947.95	69,877.74	88,920.14	99,092.05	830,156.61
GRAND TOTAL	5,280,308.25	20,145,361.26	6,477,951.25	149,945.62	87,906.25	93,108.22	2,066,616.67	221,576.07	7,099,125.87	107,482.64	99,092.05		22,828,474.11

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
03-17-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 08/14/2020	99.79	4,989,263.89	100.00	4,999,893.00	10,629.11	0.2
07-06-2020	1,000,000	0.000% Due 08-14-20 FEDL HOME LOAN BK CONS DISC NT	99.98	999,838.75	100.00	999,970.80	132.05	0.0
07-15-2020	6,000,000	0.000% Due 08-18-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020	99.98	5,998,925.00	99.99	5,999,445.00	520.00	0.0
03-25-2020	910,000	0.000% Due 09-09-20 FEDERAL HOME LN BKS	101.98	928,018.00	100.47	914,295.94	-13,722.06	-1.5
03-17-2020	5,000,000	4.625% Due 09-11-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020	99.73	4,986,519.44	99.99	4,999,387.50	12,868.06	0.3
01-27-2020	9,091,000	0.000% Due 09-21-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020	99.00	8,999,670.55	99.99	9,089,863.62	90,193.07	1.0
09-05-2019	10,000,000	0.000% Due 09-22-20 FEDERAL HOME LOAN BANKS BOND	100.92	10,092,025.00	100.40	10,040,403.00	-51,622.00	-0.5
05-12-2020	5,000,000	2.625% 10/01/2020 2.625% Due 10-01-20 FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-13-20	99.95	4,997,687.50	99.98	4,999,112.50	1,425.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-29-2020	720,000	FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-21-20	99.95	719,669.40	99.98	719,857.80	188.40	0.0
03-03-2020	3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020	100.41	3,012,325.00	100.36	3,010,718.40	-1,606.60	-0.1
05-05-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020	99.94	4,996,958.33	99.98	4,998,812.50	1,854.17	0.0
12-03-2019	6,000,000	0.000% Due 11-06-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.57	6,034,075.20	18,750.20	0.3
12-03-2019	6,024,000	1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.45	6,051,403.78	35,450.94	0.6
12-17-2019	2,000,000	1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.63	2,012,562.20	7,997.20	0.4
12-17-2019	490,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020	101.44	497,071.20	101.06	495,197.04	-1,874.16	-0.4
05-20-2020	5,000,000	3.125% Due 12-11-20 FEDL HOME LOAN BK CONS DISC NT 0.000% Due 01-14-21	99.92	4,996,058.35	99.95	4,997,722.00	1,663.65	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-24-2020	2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.70	2,089,443.87	-458.88	0.0
05-20-2020	1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021	101.82	1,705,459.75	101.35	1,697,649.85	-7,809.90	-0.5
12-30-2019	3,970,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.59	3,993,337.90	101.03	4,010,780.63	17,442.73	0.4
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.85	2,995,331.13	-295.27	0.0
03-20-2020	1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.98	1,019,796.90	4,871.90	0.5
				82,049,125.05		82,175,722.66	126,597.61	0.2
Treasury Notes								
12-17-2019	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020	100.01	4,985,523.50	100.30	4,999,954.00	14,430.50	0.3
12-17-2019	2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020 2.625% Due 11-15-20	100.89	2,244,708.71	100.71	2,240,741.87	-3,966.83	-0.2

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	100.98	2,484,023.38	2,281.19	0.1
12-30-2019	2,461,000	2.500% Due 12-31-20 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	101.12	2,488,686.25	10,311.20	0.4
12-30-2019	2,463,000	2.250% Due 02-15-21 UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.59	2,502,061.46	14,406.46	0.6
				14,678,004.45		14,715,466.96	37,462.51	0.3
Cash and Equivalents								
05-01-2020	1,192,203	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,192,202.75	1.00	1,192,202.75	0.00	0.0
				1,192,202.75		1,192,202.75	0.00	0.0
Municipal Bonds								
05-05-2020	100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.76	100,757.60	-858.40	-0.8
				101,616.00		100,757.60	-858.40	-0.8

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bonds								
06-23-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 08-18-20	99.98	3,999,349.00	100.00	3,999,848.00	499.00	0.0
07-29-2020	1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	99.98	1,249,726.25	-21.67	0.0
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.94	6,002,222.23	2,574.43	0.0
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.92	3,996,796.00	656.56	0.0
				15,244,884.16		15,248,592.48	3,708.32	0.0
Treasury Bills								
05-19-2020	500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.95	499,740.50	181.47	0.0
				499,559.03		499,740.50	181.47	0.0
Certificate of Deposit								
08-15-2019	10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	0.00	0.0
12-31-2019	5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	167,748.92	3.4
07-31-2020	5,000,000	Intrust 8/30/20 0.110% Due 08-30-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
09-04-2019	3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 9/28/20 0.250% Due 09-28-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-04-2019	5,000,000	Capitol Federal 1/15/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		1.670% Due 01-15-21						
06-12-2020	6,000,000	Intrust 2/15/21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
		0.280% Due 02-15-21						
06-12-2020	6,000,000	Intrust 3/15/21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
		0.300% Due 03-15-21						
01-29-2020	8,000,000	Intrust 3/21/29	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
		1.650% Due 03-29-21						
04-01-2020	5,000,000	Intrust 4/21/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		0.370% Due 04-01-21						
04-05-2020	2,562,176	Intrust 4/5/21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0
		1.480% Due 04-05-21						
06-12-2020	5,000,000	Intrust 4/15/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		0.320% Due 04-15-21						
05-08-2020	2,500,000	Capitol Federal 5/7/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		0.400% Due 05-07-21						
01-09-2020	3,500,000	Capitol Federal 5/17/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
		1.670% Due 05-17-21						
06-01-2020	5,000,000	Capitol Federal 6/1/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		0.300% Due 06-01-21						
01-09-2020	3,500,000	Capitol Federal 6/15/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
		1.680% Due 06-15-21						
01-21-2020	2,500,000	Capitol Federal 7/15/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		1.670% Due 07-15-21						
01-24-2020	2,500,000	Capitol Federal 8/16/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		1.680% Due 08-16-21						
				85,562,176.35		85,729,925.27	167,748.92	0.2
Cash and Equivalents								
		Cash		19,418,749.31		19,418,749.31		
		FDIC INSURED DEPOSIT		165,716.47		165,716.47		
		ACCOUNT IDA12 NOT CO						
				19,584,465.78		19,584,465.78		

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
 July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
TOTAL PORTFOLIO				218,912,033.57		219,246,874.00	334,840.43	0.2

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
From 07-01-20 Through 07-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
11-27-2019	07-15-2020	1,250,000	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020	1,249,439.06	1,250,000.00	560.94	
06-12-2020	07-20-2020	3,000,000	1.500% Due 07-15-20 FEDL HOME LOAN BK CONS DISC NT	2,999,616.67	3,000,000.00	383.33	
01-27-2020	07-23-2020	9,068,000	0.000% Due 07-20-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE	8,999,365.13	9,068,000.00	68,634.87	
02-27-2020	07-31-2020	3,500,000	0% 07/23/2020 0.000% Due 07-23-20 UNITED STATES	3,509,595.31	3,500,000.00	-9,595.31	
12-07-2018	07-31-2020	5,000,000	2% 07/31/2020 TREASURY NOTES NOTE 2.000% Due 07-31-20 Capitol Federal 7/31/20	5,000,000.00	5,000,000.00		0.00
TOTAL GAINS						69,579.14	0.00
TOTAL LOSSES						-9,595.31	0.00
TOTAL REALIZED GAIN/LOSS				21,758,016.17	21,818,000.00	59,983.83	0.00
		59,983.83					

Columbia Capital Management, LLC
PERFORMANCE REPORT

City of Lawrence
Consolidated

July 31, 2020

Period	Portfolio	90 Day US Treasury Index
Month-to-Date	0.06%	0.02%
Year-to-Date	0.94%	0.51%
Inception-to-Date	5.94%	5.36%

Columbia Capital Management, LLC
PERFORMANCE REPORT - COMPARISON
City of Lawrence
Consolidated
July 31, 2020

Period	Portfolio 2019	Portfolio 2020
Month-to-Date	0.20%	0.06%
Year-to-Date	1.40%	0.94%
Inception-to-Date	3.79%	5.94%

Columbia Capital Management, LLC
MODEL PORTFOLIO TRACKING

City of Lawrence

July 31, 2020

Primary Liquidity

Item	Holding	Value
1	US Bank	19,396,091
2	MIP	17,135
3		
Total		<u>19,413,226</u>

Portfolio Target 15,000,000
Above Target 4,413,226

Secondary Liquidity

Item	Holding	Value
1	Cap Fed CDs	12,557,055
2	From TDA	1,259,361
3		
4		
Total		<u>13,816,417</u>

Portfolio Target 10,000,000
Above Target 3,816,417

Farmland

Item	Holding	Value
1	Agency Securities	2,650,492
2	Treasury Securities	499,741
3	Cash	5,523
Total		<u>3,155,756</u>

Portfolio Target n/a

Capital & Bond

Item	Holding	Value
1	From TDA	43,548,741
2		
3		
Total		<u>43,548,741</u>

Portfolio Target 65,000,000
(Below Target) (21,451,259)

Income

Item	Holding	Value
1	From TDA	140,175,374
2		
3		
Total		<u>140,175,374</u>

Portfolio Target n/a

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
July 31, 2020

U.S. Bank

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	Letter of Credit	08/03/20	LoC	n/a	25,000,000	100.000		25,000,000	100.0%	25,000,000
Total										25,250,000

Current Bank Balance: 19,396,091
Collateral Sufficient? Yes

CAPITOL FEDERAL SAVINGS

Item	Collateral	Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance	n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG G15002	Mtge 12/1/2023	Agency	3128MDX73	8,000,000	104.745	0.146	1,222,002	100.0%	1,222,002
3	FN MA0658	Mtge 2/1/2021	Agency	31417YWU7	26,000,000	100.266	0.006	169,018	100.0%	169,018
4	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	7,219,362	104.727	0.118	890,051	100.0%	890,051
5	FG J25616	Mtge 9/1/2023	Agency	31307EGZ1	7,000,000	104.749	0.128	936,664	100.0%	936,664
6	FN MA1385	Mtge 3/1/2023	Agency	31418ARF7	8,000,000	103.825	0.111	918,224	100.0%	918,224
7	FN AE3066	Mtge 9/1/2025	Agency	31419DMQ1	16,500,000	105.339	0.054	946,054	100.0%	946,054
8	FNR 2012-129 GD	Mtge 12/25/2027	Agency	3136AAEF8	2,000,000	101.767	0.256	522,025	100.0%	522,025
9	FG E03024	Mtge 1/1/2027	Agency	31294MLD1	10,000,000	104.852	0.215	2,257,890	100.0%	2,257,890
10	FG J23070	Mtge 4/1/2023	Agency	31307BMT4	7,000,000	103.847	0.119	862,714	100.0%	862,714
11	FN AS0324	Mtge 8/1/2023	Agency	3138W9LE8	1,000,000	104.727	0.118	123,287	100.0%	123,287
12	FN MA0774	Mtge 6/1/2021	Agency	31417Y2G1	5,500,000	100.441	0.012	66,676	100.0%	66,676
13	FN MA0658	Mtge 2/1/2021	Agency	31417YWU7	12,000,000	100.266	0.006	78,008	100.0%	78,008
14	FHS 287 150	Mtge 10/15/2027	Agency	31283AEX4	2,000,000	101.579	0.231	469,406	100.0%	469,406
15	FN AB9171	Mtge 4/1/2028	Agency	31417GFM3	2,500,000	105.029	0.283	741,899	100.0%	741,899
16	FNR 2012-22 ND	Mtge 12/25/2026	Agency	3136A4AC3	10,000,000	100.884	0.101	1,016,211	100.0%	1,016,211
17	FH 1B8562	Mtge 8/1/2041	Agency	3128UG3W5	7,000,000	104.434	0.044	322,252	100.0%	322,252
18	FN AL1366	Mtge 2/1/2027	Agency	3138EHQU9	6,000,000	104.819	0.187	1,179,173	100.0%	1,179,173
19	FN AB6818	Mtge 11/1/2022	Agency	31417DSG9	25,156,926	103.777	0.087	2,261,487	100.0%	2,261,487
20	FN AS2870	Mtge 7/1/2029	Agency	3138WCFL2	3,000,000	105.615	0.315	998,993	100.0%	998,993
21	FN BM3544	Mtge 6/1/2031	Agency	3140J75E1	13,500,000	105.583	0.616	8,777,593	100.0%	8,777,593
22	FG J32852	Mtge 10/1/2025	Agency	31307PEZ8	2,132,254	104.878	0.303	676,993	100.0%	676,993
23	FH 1B7739	Mtge 11/1/2040	Agency	3128QP7B2	25,000,000	104.337	0.038	981,466	100.0%	981,466
24	FN BC0144	Mtge 1/1/2046	Agency	3140EUES4	15,000,000	103.372	0.296	4,590,586	100.0%	4,590,586

Columbia Capital Management, LLC
COLLATERAL PRICING
City of Lawrence
July 31, 2020

25	FG J32852	Mtge	10/1/2025	Agency	31307PEZ8	18,000,000	104.878	0.303	5,715,019	100.0%	5,715,019
26	FN AL1366	Mtge	2/1/2027	Agency	3138EHQU9	8,000,000	104.819	0.187	1,572,231	100.0%	1,572,231
27	GNR 2015-115 A	Mtge	1/16/2045	Agency	38379KB80	4,000,000	101.820	0.431	1,756,870	100.0%	1,756,870
Total											40,302,792

Current Bank Balance: 34,500,000
Collateral Sufficient? Yes

Intrust

Item	Collateral		Maturity	Type	CUSIP	Face Value	Market Price	Factor (Mtge Only)	Full Market Value	Type Modifier	Adjusted Market Value
1	FDIC Insurance		n/a	Insurance	n/a	250,000	100.000		250,000	100.0%	250,000
2	FG C91855	Mtge	11/1/2035	Agency	3128P8BY6	15,000,000	106.193	0.472	7,526,177	100.0%	7,526,177
3	FNA 2016-M10 A1	Mtge	7/25/2028	Agency	3136ATW83	9,958,766	101.725	0.164	1,660,111	100.0%	1,660,111
4	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	1,500,000	102.874	0.626	965,847	100.0%	965,847
5	FNR 2017-94 AD	Mtge	11/25/2047	Agency	3136AYXW8	10,000,000	102.874	0.626	6,438,981	100.0%	6,438,981
6	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	14,655,000	101.247	0.505	7,494,635	100.0%	7,494,635
7	FHR 4621 HK	Mtge	10/15/2046	Agency	3137BSGH0	15,000,000	101.247	0.505	7,671,070	100.0%	7,671,070
8	FN CA6064	Mtge	6/1/2050	Agency	3140QDW26	17,000,000	104.142	0.983	17,395,676	100.0%	17,395,676
8	FN CA6064	Mtge	6/1/2050	Agency	3133N3WL4	12,000,000	104.142	0.983	17,395,676	100.0%	12,279,301
Total											61,681,797

Current Bank Balance: 51,229,925
Collateral Sufficient? Yes

CAPITAL & BOND



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	32,145,000	32,188,435.16	32,208,192.79	74.0	0.4	128,906.25
Municipal Bonds	100,000	101,616.00	100,757.60	0.2	5.0	5,000.00
Treasury Bonds	10,006,000	9,998,996.80	10,002,070.23	23.0	0.0	0.00
	42,251,000	42,289,047.96	42,311,020.61	97.3	0.3	133,906.25
Cash and Equiv.						
Cash and Equivalents	1,192,203	1,192,212.31	1,192,212.31	2.7	0.0	66.77
	1,192,203	1,192,212.31	1,192,212.31	2.7	0.0	66.77
TOTAL PORTFOLIO	43,443,203	43,481,260.27	43,503,232.92	100.0	0.3	133,973.02

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
3,000,000	FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020 1.630% Due 10-30-20	100.41	3,012,325.00	100.36	3,010,718.40	12,225.00	3,022,943.40	6.9	0.20	1.62	0.01
1,000,000	FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.98	1,019,796.90	6,323.61	1,026,120.51	2.3	0.18	1.42	1.54
1,470,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	101.31	1,489,237.90	101.03	1,485,100.13	9,932.71	1,495,032.84	3.4	0.08	1.73	0.61
1,675,000	FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	101.35	1,697,649.85	15,359.98	1,713,009.84	3.9	0.17	2.34	0.61
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 08/14/2020 0.000% Due 08-14-20	99.79	4,989,263.89	100.00	4,999,893.00	0.00	4,999,893.00	11.5	0.06	0.00	0.04
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020 0.000% Due 09-21-20	99.73	4,986,519.44	99.99	4,999,387.50	0.00	4,999,387.50	11.5	0.09	0.00	0.14
5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020 0.000% Due 11-06-20	99.94	4,996,958.33	99.98	4,998,812.50	0.00	4,998,812.50	11.5	0.09	0.00	0.27

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value + Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
5,000,000	FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-13-20	99.95	4,997,687.50	99.98	4,999,112.50	0.00	4,999,112.50	11.5	0.09	0.00	0.21
5,000,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 01-14-21	99.92	4,996,058.35	99.95	4,997,722.00	0.00	4,997,722.00	11.5	0.10	0.00	0.46
			32,188,435.16		32,208,192.79	43,841.30	32,252,034.09	74.0	0.10	0.40	0.28
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		9.56		9.56		9.56	0.0			
1,192,203	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,192,202.75	1.00	1,192,202.75		1,192,202.75	2.7			0.00
			1,192,212.31		1,192,212.31	0.00	1,192,212.31	2.7	0.00	0.00	0.00
Municipal Bonds											
100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.76	100,757.60	1,666.67	102,424.27	0.2	0.44	4.96	0.17
			101,616.00		100,757.60	1,666.67	102,424.27	0.2	0.44	4.96	0.17
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 08-18-20	99.98	3,999,349.00	100.00	3,999,848.00	0.00	3,999,848.00	9.2	0.08	0.00	0.05

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.94	6,002,222.23	0.00	6,002,222.23	13.8	0.11	0.00	0.57
			<u>9,998,996.80</u>		<u>10,002,070.23</u>	<u>0.00</u>	<u>10,002,070.23</u>	<u>23.0</u>	<u>0.10</u>	<u>0.00</u>	<u>0.36</u>
			9,998,996.80		10,002,070.23	0.00	10,002,070.23	23.0	0.10	0.00	0.36
			43,481,260.27		43,503,232.92	45,507.97	43,548,740.89	100.0	0.10	0.31	0.29

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 06-30-20 to 07-31-20

Portfolio Value on 06-30-20	50,470,306.61
Accrued Interest	63,151.45
Contributions	0.00
Withdrawals	0.00
Transfers Out	-7,000,000.00
Realized Gains	-5,273.80
Unrealized Gains	2,779.35
Interest	35,420.76
Dividends	0.00
Change in Accrued Interest	-17,643.48
Portfolio Value on 07-31-20	43,503,232.92
Accrued Interest	45,507.97
Average Capital	50,307,651.61
Total Gain before Fees	15,282.83
IRR for 0.08 Years	0.03%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 04-01-17 to 07-31-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	42,490,831.63
Withdrawals	-61,113,487.73
Transfers In	67,284,138.32
Transfers Out	-7,023,600.00
Realized Gains	870,820.38
Unrealized Gains	21,972.65
Interest	969,178.04
Dividends	3,379.63
Change in Accrued Interest	45,507.97
Portfolio Value on 07-31-20	43,503,232.92
Accrued Interest	45,507.97
Average Capital	31,289,499.65
Total Gain before Fees	1,910,858.67
IRR for 3.33 Years	6.11%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	42,251,000	Average Curr. Yld	0.32
Market Value	42,311,020.61	Average Maturity (yrs)	0.32
Total Cost	42,289,047.96	Average Coupon (%)	0.32
Net Gain/Loss	21,972.65	Average Duration	0.32
Annual Income	133,906.25	Average Moody Rating	Aaa
Number of Issues	12	Average S&P Rating	AA

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	4	7,213,265.29	17.0	1.8	1.805%	0.6
Not Rated	8	35,097,755.33	83.0	0.0	0.014%	0.3

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	4	7,213,265.29	17.0	1.8	1.805%	0.6
AA-	1	100,757.60	0.2	5.0	5.000%	0.2
Not Rated	7	34,996,997.73	82.7	0.0	0.000%	0.3

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
03-17-2020	5,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 08/14/2020	99.79	4,989,263.89	100.00	4,999,893.00	10,629.11	0.2
03-17-2020	5,000,000	0.000% Due 08-14-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/21/2020	99.73	4,986,519.44	99.99	4,999,387.50	12,868.06	0.3
05-12-2020	5,000,000	0.000% Due 09-21-20 FEDL HOME LN MTG CORP DISC NT	99.95	4,997,687.50	99.98	4,999,112.50	1,425.00	0.0
03-03-2020	3,000,000	0.000% Due 10-13-20 FED NATIONAL MTG ASSN NOTE M/W CLBL 1.63% 10/30/2020	100.41	3,012,325.00	100.36	3,010,718.40	-1,606.60	-0.1
05-05-2020	5,000,000	1.630% Due 10-30-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 11/06/2020	99.94	4,996,958.33	99.98	4,998,812.50	1,854.17	0.0
05-20-2020	5,000,000	0.000% Due 11-06-20 FEDL HOME LOAN BK CONS DISC NT	99.92	4,996,058.35	99.95	4,997,722.00	1,663.65	0.0
05-20-2020	1,675,000	0.000% Due 01-14-21 FEDERAL HOME LOAN BANKS BOND 2.375% 03/12/2021 2.375% Due 03-12-21	101.82	1,705,459.75	101.35	1,697,649.85	-7,809.90	-0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
05-20-2020	1,470,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	101.31	1,489,237.90	101.03	1,485,100.13	-4,137.77	-0.3
03-20-2020	1,000,000	1.750% Due 03-12-21 FEDERAL FARM CREDIT BOND 1.45% 02/24/2022 1.450% Due 02-24-22	101.49	1,014,925.00	101.98	1,019,796.90	4,871.90	0.5
				32,188,435.16		32,208,192.79	19,757.63	0.1
Cash and Equivalents								
05-01-2020	1,192,203	FEDERATED HERMES US TREASURY CASH RESERVES	1.00	1,192,202.75	1.00	1,192,202.75	0.00	0.0
				1,192,202.75		1,192,202.75	0.00	0.0
Municipal Bonds								
05-05-2020	100,000	GARDNER KANS GO BDS 5% 10/01/2020 5.000% Due 10-01-20	101.62	101,616.00	100.76	100,757.60	-858.40	-0.8
				101,616.00		100,757.60	-858.40	-0.8
Treasury Bonds								
06-23-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 08-18-20	99.98	3,999,349.00	100.00	3,999,848.00	499.00	0.0
05-26-2020	6,006,000	UNITED STATES TREAS BILLS 0.000% Due 02-25-21	99.89	5,999,647.80	99.94	6,002,222.23	2,574.43	0.0
				9,998,996.80		10,002,070.23	3,073.43	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
 July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		9.56		9.56		
				9.56		9.56		
TOTAL PORTFOLIO				43,481,260.27		43,503,232.92	21,972.65	0.1

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 07-01-20 Through 07-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
02-27-2020	07-31-2020	3,500,000	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020 2.000% Due 07-31-20	3,509,595.31	3,500,000.00	-9,595.31	
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						-9,595.31	0.00
				3,509,595.31	3,500,000.00	-9,595.31	0.00
TOTAL REALIZED GAIN/LOSS		-9,595.31					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Capital and Bond Portfolio
From 07-01-20 Through 07-31-20

Ex-Date	Pay-Date	Security		Amount
Treasury Notes				
07-31-2020	07-31-2020	UNITED STATES TREASURY NOTES NOTE 07/31/2020 2.000% Due 07-31-20	2%	35,000.00
				35,000.00
Cash and Equivalents				
07-31-2020	07-31-2020	FEDERATED HERMES US TREASURY CASH RESERVES		8.31
07-31-2020	07-31-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		1.25
				9.56
Treasury Bills				
07-30-2020	07-30-2020	UNITED STATES TREASURY BILLS BILL 07/30/2020 ?% Due 07-30-20	0%	375.00
				375.00
NET INCOME				35,384.56

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Capital and Bond Portfolio
From 07-01-20 To 07-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
07-01-2020			Beginning Balance		5.07
07-30-2020	07-30-2020	dp	Sale	UNITED STATES TREASURY BILLS BILL 0% 07/30/2020 ?% Due 07-30-20	4,000,000.00
07-31-2020	07-31-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020	35,000.00
07-31-2020	07-31-2020	dp	Sale	2.000% Due 07-31-20 UNITED STATES TREASURY NOTES NOTE 2% 07/31/2020	3,500,000.00
07-31-2020	07-31-2020	to	Withdrawal	2.000% Due 07-31-20 from Portfolio	-7,000,000.00
07-31-2020	08-03-2020	wd	Purchase	FEDERATED HERMES US TREASURY CASH RESERVES	-535,005.07
07-31-2020	07-31-2020	dp	Interest	FEDERATED HERMES US TREASURY CASH RESERVES	8.31
07-31-2020	07-31-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	1.25
07-31-2020			Ending Balance		9.56

INCOME



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	47,150,000	47,213,163.74	47,333,405.34	33.9	1.3	629,078.75
Treasury Bonds	4,000,000	3,996,139.44	3,996,796.00	2.9	0.0	0.00
Treasury Notes	14,594,000	14,678,004.45	14,715,466.96	10.6	2.1	314,781.25
	65,744,000	65,887,307.63	66,045,668.30	47.4	1.4	943,860.00
Cash and Equiv.						
Cash and Equivalents	0	156,071.90	156,071.90	0.1	0.0	0.00
Certificate of Deposit	73,229,925	73,062,176.35	73,229,925.27	52.5	1.1	802,038.07
	73,229,925	73,218,248.25	73,385,997.17	52.6	1.1	802,038.07
TOTAL PORTFOLIO	138,973,925	139,105,555.88	139,431,665.47	100.0	1.3	1,745,898.07

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
6,024,000	FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020 1.500% Due 11-30-20	99.87	6,015,952.84	100.45	6,051,403.78	15,060.00	6,066,463.78	4.3	0.13	1.49	0.33
6,000,000	FEDERAL FARM CREDIT BOND 1.9% 11/27/2020 1.900% Due 11-27-20	100.26	6,015,325.00	100.57	6,034,075.20	20,266.67	6,054,341.87	4.3	0.14	1.89	0.32
2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021 1.750% Due 03-12-21	100.16	2,504,100.00	101.03	2,525,680.50	16,892.36	2,542,572.86	1.8	0.08	1.73	0.61
2,000,000	FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020 1.875% Due 12-11-20	100.23	2,004,565.00	100.63	2,012,562.20	5,208.33	2,017,770.53	1.4	0.13	1.86	0.36
10,000,000	FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020 2.625% Due 10-01-20	100.92	10,092,025.00	100.40	10,040,403.00	87,500.00	10,127,903.00	7.2	0.20	2.61	0.17
490,000	FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	101.06	495,197.04	2,126.74	497,323.77	0.4	0.18	3.09	0.36
6,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020 0.000% Due 09-09-20	99.98	5,998,925.00	99.99	5,999,445.00	0.00	5,999,445.00	4.3	0.08	0.00	0.11

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
9,091,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020 0.000% Due 09-22-20	99.00	8,999,670.55	99.99	9,089,863.62	0.00	9,089,863.62	6.5	0.08	0.00	0.15
2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.70	2,089,443.87	12,284.29	2,101,728.16	1.5	0.15	1.37	0.57
2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.85	2,995,331.13	8,765.62	3,004,096.75	2.1	0.13	1.24	0.76
			<u>5,085,529.15</u>		<u>5,084,775.00</u>	<u>21,049.91</u>	<u>5,105,824.91</u>	<u>3.6</u>	<u>0.14</u>	<u>1.29</u>	<u>0.68</u>
			47,213,163.74		47,333,405.34	168,104.01	47,501,509.35	33.9	0.13	1.33	0.29
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		156,071.90		156,071.90		156,071.90	0.1			
			<u>156,071.90</u>		<u>156,071.90</u>	<u>0.00</u>	<u>156,071.90</u>	<u>0.1</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>
Certificate of Deposit											
3,500,000	Capitol Federal 5/17/21 1.670% Due 05-17-21	100.00	3,500,000.00	100.00	3,500,000.00	32,578.69	3,532,578.69	2.5	1.66	1.67	0.78
5,000,000	Capitol Federal 6/1/21 0.300% Due 06-01-21	100.00	5,000,000.00	100.00	5,000,000.00	2,465.75	5,002,465.75	3.6	0.30	0.30	0.83
3,500,000	Capitol Federal 6/15/21 1.680% Due 06-15-21	100.00	3,500,000.00	100.00	3,500,000.00	32,773.77	3,532,773.77	2.5	1.67	1.68	0.86
2,500,000	Capitol Federal 7/15/21 1.670% Due 07-15-21	100.00	2,500,000.00	100.00	2,500,000.00	21,901.64	2,521,901.64	1.8	1.66	1.67	0.94
2,500,000	Capitol Federal 8/16/21 1.680% Due 08-16-21	100.00	2,500,000.00	100.00	2,500,000.00	21,688.52	2,521,688.52	1.8	1.66	1.68	1.03

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	177,418.03	10,177,418.03	7.2	1.83	1.85	0.01
6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	2,255.34	6,002,255.34	4.3	0.28	0.28	0.54
6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	2,416.44	6,002,416.44	4.3	0.30	0.30	0.62
8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	66,360.66	8,066,360.66	5.7	1.64	1.65	0.65
5,000,000	Intrust 4/15/21 0.320% Due 04-15-21	100.00	5,000,000.00	100.00	5,000,000.00	2,147.95	5,002,147.95	3.6	0.32	0.32	0.70
5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	6,132.88	5,006,132.88	3.6	0.37	0.37	0.67
2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	12,155.25	2,574,331.60	1.8	1.48	1.48	0.67
5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	49,623.10	5,217,372.02	3.7	1.65	1.65	0.02
3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	57,925.00	3,557,925.00	2.5	1.82	1.83	0.09
5,000,000	Intrust 9/28/20 0.250% Due 09-28-20	100.00	5,000,000.00	100.00	5,000,000.00	4,143.84	5,004,143.84	3.6	0.25	0.25	0.16
			73,062,176.35		73,229,925.27	491,986.85	73,721,912.12	52.5	1.09	1.10	0.50
Treasury Bonds											
4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.92	3,996,796.00	0.00	3,996,796.00	2.9	0.11	0.00	0.73
			3,996,139.44		3,996,796.00	0.00	3,996,796.00	2.9	0.11	0.00	0.73

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Treasury Notes											
2,460,000	UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	100.98	2,484,023.38	5,209.02	2,489,232.39	1.8	0.16	2.48	0.42
	2.500% Due 12-31-20										
2,461,000	UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	101.12	2,488,686.25	25,404.42	2,514,090.67	1.8	0.17	2.22	0.54
	2.250% Due 02-15-21										
4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020	100.01	4,985,523.50	100.30	4,999,954.00	23,682.16	5,023,636.16	3.6	0.18	1.62	0.21
	1.625% Due 10-15-20										
2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021	101.00	2,487,655.00	101.59	2,502,061.46	17,101.36	2,519,162.82	1.8	0.13	2.34	0.70
	2.375% Due 04-15-21										
2,225,000	UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020	100.89	2,244,708.71	100.71	2,240,741.87	12,220.87	2,252,962.75	1.6	0.19	2.61	0.29
	2.625% Due 11-15-20										
			14,678,004.45		14,715,466.96	83,617.82	14,799,084.78	10.6	0.17	2.14	0.40
			139,105,555.88		139,431,665.47	743,708.68	140,175,374.15	100.0	0.64	1.25	0.42

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 06-30-20 to 07-31-20

Portfolio Value on 06-30-20	141,511,847.54
Accrued Interest	804,036.46
Contributions	6,000,000.00
Withdrawals	-10,000,000.00
Transfers In	7,000,000.00
Transfers Out	-5,236,676.71
Realized Gains	855.58
Unrealized Gains	-60,740.26
Interest	216,379.32
Dividends	0.00
Change in Accrued Interest	-60,327.78
Portfolio Value on 07-31-20	139,431,665.47
Accrued Interest	743,708.68
Average Capital	145,437,281.52
Total Gain before Fees	96,166.86
IRR for 0.08 Years	0.07%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Income Portfolio
From 04-01-17 to 07-31-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	191,633,059.21
Withdrawals	-94,671,601.83
Transfers In	173,633,520.91
Transfers Out	-138,171,254.68
Realized Gains	791,033.57
Unrealized Gains	326,109.59
Interest	5,890,798.70
Dividends	0.00
Change in Accrued Interest	743,708.68
Portfolio Value on 07-31-20	139,431,665.47
Accrued Interest	743,708.68
Average Capital	106,476,137.49
Total Gain before Fees	7,751,650.54
IRR for 3.33 Years	7.28%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	138,973,925	Average Curr. Yld	1.25
Market Value	139,275,593.57	Average Maturity (yrs)	0.43
Total Cost	138,949,483.98	Average Coupon (%)	1.26
Net Gain/Loss	326,109.59	Average Duration	0.43
Annual Income	1,745,898.07	Average Moody Rating	Aaa
Number of Issues	31	Average S&P Rating	AA+

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Aaa	11	41,874,788.68	30.1	2.1	2.111%	0.3
Not Rated	20	97,400,804.89	69.9	0.9	0.891%	0.5

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
AA+	6	27,159,321.72	19.5	2.1	2.085%	0.3
Not Rated	25	112,116,271.85	80.5	1.1	1.058%	0.5

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
07-15-2020	6,000,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020	99.98	5,998,925.00	99.99	5,999,445.00	520.00	0.0
01-27-2020	9,091,000	0.000% Due 09-09-20 FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/22/2020	99.00	8,999,670.55	99.99	9,089,863.62	90,193.07	1.0
09-05-2019	10,000,000	0.000% Due 09-22-20 FEDERAL HOME LOAN BANKS BOND 2.625% 10/01/2020	100.92	10,092,025.00	100.40	10,040,403.00	-51,622.00	-0.5
12-03-2019	6,000,000	2.625% Due 10-01-20 FEDERAL FARM CREDIT BOND 1.9% 11/27/2020	100.26	6,015,325.00	100.57	6,034,075.20	18,750.20	0.3
12-03-2019	6,024,000	1.900% Due 11-27-20 FED NATIONAL MTG ASSN FNMA BENCHMARK ISSUES 1.5% 11/30/2020	99.87	6,015,952.84	100.45	6,051,403.78	35,450.94	0.6
12-17-2019	2,000,000	1.500% Due 11-30-20 FEDERAL HOME LOAN BANKS BOND 1.875% 12/11/2020	100.23	2,004,565.00	100.63	2,012,562.20	7,997.20	0.4
12-17-2019	490,000	1.875% Due 12-11-20 FEDERAL HOME LOAN BANKS BOND 3.125% 12/11/2020 3.125% Due 12-11-20	101.44	497,071.20	101.06	495,197.04	-1,874.16	-0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
07-24-2020	2,075,000	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	100.72	2,089,902.75	100.70	2,089,443.87	-458.88	0.0
12-30-2019	2,500,000	FEDERAL HOME LOAN BANKS BOND 1.75% 03/12/2021	100.16	2,504,100.00	101.03	2,525,680.50	21,580.50	0.9
07-24-2020	2,970,000	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	100.86	2,995,626.40	100.85	2,995,331.13	-295.27	0.0
				47,213,163.74		47,333,405.34	120,241.60	0.3
Treasury Notes								
12-17-2019	4,985,000	UNITED STATES TREASURY NOTES NOTE 1.625% 10/15/2020	100.01	4,985,523.50	100.30	4,999,954.00	14,430.50	0.3
12-17-2019	2,225,000	1.625% Due 10-15-20 UNITED STATES TREASURY NOTES NOTE 2.625% 11/15/2020	100.89	2,244,708.71	100.71	2,240,741.87	-3,966.83	-0.2
12-30-2019	2,460,000	2.625% Due 11-15-20 UNITED STATES TREASURY NOTES NOTE 2.5% 12/31/2020	100.88	2,481,742.19	100.98	2,484,023.38	2,281.19	0.1
12-30-2019	2,461,000	2.500% Due 12-31-20 UNITED STATES TREASURY NOTES NOTE 2.25% 02/15/2021	100.71	2,478,375.05	101.12	2,488,686.25	10,311.20	0.4
		2.250% Due 02-15-21						

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
12-30-2019	2,463,000	UNITED STATES TREASURY NOTES NOTE 2.375% 04/15/2021 2.375% Due 04-15-21	101.00	2,487,655.00	101.59	2,502,061.46	14,406.46	0.6
				14,678,004.45		14,715,466.96	37,462.51	0.3
Treasury Bonds								
07-24-2020	4,000,000	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	99.90	3,996,139.44	99.92	3,996,796.00	656.56	0.0
				3,996,139.44		3,996,796.00	656.56	0.0
Certificate of Deposit								
08-15-2019	10,000,000	Capitol Federal 8/3/20 1.850% Due 08-03-20	100.00	10,000,000.00	100.00	10,000,000.00	0.00	0.0
12-31-2019	5,167,749	Intrust 8/9/20 2nd Certificate 1.650% Due 08-09-20	96.75	5,000,000.00	100.00	5,167,748.92	167,748.92	3.4
09-04-2019	3,500,000	Intrust 9/1/2020 1.830% Due 09-01-20	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 9/28/20 0.250% Due 09-28-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 2/15/21 0.280% Due 02-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
06-12-2020	6,000,000	Intrust 3/15/21 0.300% Due 03-15-21	100.00	6,000,000.00	100.00	6,000,000.00	0.00	0.0
01-29-2020	8,000,000	Intrust 3/21/29 1.650% Due 03-29-21	100.00	8,000,000.00	100.00	8,000,000.00	0.00	0.0
04-01-2020	5,000,000	Intrust 4/21/21 0.370% Due 04-01-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
04-05-2020	2,562,176	Intrust 4/5/21 1.480% Due 04-05-21	100.00	2,562,176.35	100.00	2,562,176.35	0.00	0.0

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
06-12-2020	5,000,000	Intrust 4/15/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		0.320% Due 04-15-21						
01-09-2020	3,500,000	Capitol Federal 5/17/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
		1.670% Due 05-17-21						
06-01-2020	5,000,000	Capitol Federal 6/1/21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
		0.300% Due 06-01-21						
01-09-2020	3,500,000	Capitol Federal 6/15/21	100.00	3,500,000.00	100.00	3,500,000.00	0.00	0.0
		1.680% Due 06-15-21						
01-21-2020	2,500,000	Capitol Federal 7/15/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		1.670% Due 07-15-21						
01-24-2020	2,500,000	Capitol Federal 8/16/21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
		1.680% Due 08-16-21						
				73,062,176.35		73,229,925.27	167,748.92	0.2
Cash and Equivalents								
		FDIC INSURED DEPOSIT		156,071.90		156,071.90		
		ACCOUNT IDA12 NOT CO						
				156,071.90		156,071.90		
TOTAL PORTFOLIO				139,105,555.88		139,431,665.47	326,109.59	0.2

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Income Portfolio
From 07-01-20 Through 07-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
06-12-2020	07-20-2020	3,000,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 07-20-20	2,999,616.67	3,000,000.00	383.33	
01-27-2020	07-23-2020	9,068,000	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 07/23/2020	8,999,365.13	9,068,000.00	68,634.87	
12-07-2018	07-31-2020	5,000,000	0.000% Due 07-23-20 Capitol Federal 7/31/20 2.870% Due 07-31-20	5,000,000.00	5,000,000.00		0.00
TOTAL GAINS						69,018.20	0.00
TOTAL LOSSES						0.00	0.00
TOTAL REALIZED GAIN/LOSS				16,998,981.80	17,068,000.00	69,018.20	0.00

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Income Portfolio
From 07-01-20 Through 07-31-20

Ex-Date	Pay-Date	Security	Amount
Agency Securities			
07-24-2020	07-27-2020	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	-11,967.27
07-24-2020	07-27-2020	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	-8,353.13
			-20,320.40
Cash and Equivalents			
07-31-2020	07-31-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	23.01
			23.01
Certificate of Deposit			
07-31-2020	07-31-2020	Capitol Federal 7/31/20 2.870% Due 07-31-20	236,676.71
			236,676.71
NET INCOME			216,379.32

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
From 07-01-20 To 07-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
07-01-2020			Beginning Balance		188,962.88
07-10-2020	07-10-2020	li	Addition	to Portfolio	6,000,000.00
07-15-2020	07-16-2020	wd	Purchase	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 09/09/2020 0.000% Due 09-09-20	-5,998,925.00
07-20-2020	07-20-2020	dp	Sale	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 07-20-20 from Portfolio	3,000,000.00
07-22-2020	07-22-2020	lo	Withdrawal		-3,000,000.00
07-23-2020	07-23-2020	dp	Sale	FEDERAL HOME LOAN BANKS DISCOUNT NOTE 0% 07/23/2020 0.000% Due 07-23-20	9,068,000.00
07-24-2020	07-27-2020	wd	Purchase	UNITED STATES TREAS BILLS 0.000% Due 04-22-21	-3,996,139.44
07-24-2020	07-27-2020	wd	Purchase	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	-2,995,626.40
07-24-2020	07-27-2020	wd	Purchase	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	-2,089,902.75
07-24-2020	07-27-2020	wd	Accrued Interest	FEDERAL NATL MTG ASSN 1.250% Due 05-06-21	-8,353.13
07-24-2020	07-27-2020	wd	Accrued Interest	FEDERAL NATL MTG ASSN 1.375% Due 02-26-21	-11,967.27
07-31-2020	07-31-2020	ti	Addition	to Portfolio	7,000,000.00
07-31-2020	07-31-2020	lo	Withdrawal	from Portfolio	-7,000,000.00
07-31-2020	07-31-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	23.01
07-31-2020	07-31-2020	dp	Sale	Capitol Federal 7/31/20 2.870% Due 07-31-20	5,000,000.00
07-31-2020	07-31-2020	dp	Accrued Interest	Capitol Federal 7/31/20 2.870% Due 07-31-20	236,676.71

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Income Portfolio
 From 07-01-20 To 07-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
07-31-2020	07-31-2020	to	Withdrawal	from Portfolio	-5,236,676.71
07-31-2020			Ending Balance		156,071.90

SECONDARY LIQUIDITY



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Secondary
July 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Treasury Bonds	1,250,000	1,249,747.92	1,249,726.25	9.1	0.0	0.00
	1,250,000	1,249,747.92	1,249,726.25	9.1	0.0	0.00
Cash and Equiv.						
Cash and Equivalents	0	9,635.01	9,635.01	0.1	0.0	0.00
Certificate of Deposit	12,500,000	12,500,000.00	12,500,000.00	90.8	0.8	99,000.00
	12,500,000	12,509,635.01	12,509,635.01	90.9	0.8	99,000.00
TOTAL PORTFOLIO	13,750,000	13,759,382.93	13,759,361.26	100.0	0.7	99,000.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Secondary
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Cash and Equivalents											
	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		9,635.01		9,635.01		9,635.01	0.1			
			9,635.01		9,635.01	0.00	9,635.01	0.1	0.00	0.00	0.00
Certificate of Deposit											
5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	54,754.10	5,054,754.10	36.3	1.66	1.67	0.45
2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	2,301.37	2,502,301.37	18.2	0.40	0.40	0.76
5,000,000	Intrust 8/30/20 0.110% Due 08-30-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	5,000,000.00	36.3	0.11	0.11	0.08
			12,500,000.00		12,500,000.00	57,055.47	12,557,055.47	90.8	0.79	0.79	0.37
Treasury Bonds											
1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	99.98	1,249,726.25	0.00	1,249,726.25	9.1	0.10	0.00	0.23
			1,249,747.92		1,249,726.25	0.00	1,249,726.25	9.1	0.10	0.00	0.23
			13,759,382.93		13,759,361.26	57,055.47	13,816,416.73	100.0	0.72	0.72	0.35

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 06-30-20 to 07-31-20

Portfolio Value on 06-30-20	8,750,641.49
Accrued Interest	57,736.08
Contributions	0.00
Withdrawals	0.00
Transfers In	5,000,000.00
Realized Gains	-638.75
Unrealized Gains	-21.67
Interest	9,380.19
Dividends	0.00
Change in Accrued Interest	-680.62
Portfolio Value on 07-31-20	13,759,361.26
Accrued Interest	57,055.47
Average Capital	8,969,667.90
Total Gain before Fees	8,039.15
IRR for 0.08 Years	0.09%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Secondary
From 04-01-17 to 07-31-20

Portfolio Value on 04-01-17	20,000,000.00
Accrued Interest	178,506.85
Contributions	4,956,903.82
Withdrawals	-3,805,894.93
Transfers In	16,383,791.78
Transfers Out	-24,615,937.25
Realized Gains	31,109.95
Unrealized Gains	-21.67
Interest	809,409.56
Dividends	0.00
Change in Accrued Interest	-121,451.38
Portfolio Value on 07-31-20	13,759,361.26
Accrued Interest	57,055.47
Average Capital	13,351,894.67
Total Gain before Fees	719,046.46
IRR for 3.33 Years	5.39%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Secondary
July 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	13,750,000	Average Curr. Yld	0.72
Market Value	13,749,726.25	Average Maturity (yrs)	0.36
Total Cost	13,749,747.92	Average Coupon (%)	0.72
Net Gain/Loss	-21.67	Average Duration	0.35
Annual Income	99,000.00	Average Moody Rating	NR
Number of Issues	4	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	13,749,726.25	100.0	0.7	0.720%	0.4

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	13,749,726.25	100.0	0.7	0.720%	0.4

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Treasury Bonds								
07-29-2020	1,250,000	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	99.98	1,249,747.92	99.98	1,249,726.25	-21.67	0.0
				1,249,747.92		1,249,726.25	-21.67	0.0
Certificate of Deposit								
07-31-2020	5,000,000	Intrust 8/30/20 0.110% Due 08-30-20	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
12-04-2019	5,000,000	Capitol Federal 1/15/21 1.670% Due 01-15-21	100.00	5,000,000.00	100.00	5,000,000.00	0.00	0.0
05-08-2020	2,500,000	Capitol Federal 5/7/21 0.400% Due 05-07-21	100.00	2,500,000.00	100.00	2,500,000.00	0.00	0.0
				12,500,000.00		12,500,000.00	0.00	0.0
Cash and Equivalents								
		FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO		9,635.01		9,635.01		
				9,635.01		9,635.01		
TOTAL PORTFOLIO				13,759,382.93		13,759,361.26	-21.67	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Secondary
From 07-01-20 Through 07-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
11-27-2019	07-15-2020	1,250,000	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020 1.500% Due 07-15-20	1,249,439.06	1,250,000.00	560.94	
TOTAL GAINS						560.94	0.00
TOTAL LOSSES						0.00	0.00
				1,249,439.06	1,250,000.00	560.94	0.00
TOTAL REALIZED GAIN/LOSS		560.94					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Secondary
From 07-01-20 Through 07-31-20

Ex-Date	Pay-Date	Security	Amount
Treasury Notes			
07-15-2020	07-15-2020	UNITED STATES TREASURY NOTES NOTE 1.5%	9,375.00
		07/15/2020	
		1.500% Due 07-15-20	
			<u>9,375.00</u>
Cash and Equivalents			
07-31-2020	07-31-2020	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	<u>5.19</u>
			5.19
NET INCOME			9,380.19

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Secondary
From 07-01-20 To 07-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO					
07-01-2020			Beginning Balance		2.74
07-15-2020	07-15-2020	dp	Interest	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020 1.500% Due 07-15-20	9,375.00
07-15-2020	07-15-2020	dp	Sale	UNITED STATES TREASURY NOTES NOTE 1.5% 07/15/2020 1.500% Due 07-15-20	1,250,000.00
07-29-2020	07-30-2020	wd	Purchase	UNITED STATES TREAS BILLS 0.000% Due 10-22-20	-1,249,747.92
07-31-2020	07-31-2020	dp	Interest	FDIC INSURED DEPOSIT ACCOUNT IDA12 NOT CO	5.19
07-31-2020	07-31-2020	wd	Purchase	Intrust 8/30/20 0.110% Due 08-30-20	-5,000,000.00
07-31-2020	07-31-2020	ti	Addition	to Portfolio	5,000,000.00
07-31-2020			Ending Balance		9,635.01

OUTSIDE ACCOUNTS



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Outside
July 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Cash and Equiv.						
Cash and Equivalents	0	19,413,225.95	19,413,225.95	100.0	0.0	0.00
	0	19,413,225.95	19,413,225.95	100.0	0.0	0.00
TOTAL PORTFOLIO	0	19,413,225.95	19,413,225.95	100.0	0.0	0.00

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Outside
July 31, 2020

<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Accrued Interest</u>	<u>Market Value +Accr.Int.</u>	<u>Pct. Assets</u>	<u>Yield To Mat.</u>	<u>Yield To Call</u>	<u>Duration</u>
Cash and Equivalents											
	Cash		<u>19,413,225.95</u>		<u>19,413,225.95</u>		<u>19,413,225.95</u>	<u>100.0</u>			
			19,413,225.95		19,413,225.95	0.00	19,413,225.95	100.0	0.00	0.00	0.00
			19,413,225.95		19,413,225.95	0.00	19,413,225.95	100.0	0.00	0.00	0.00

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside
 From 06-30-20 to 07-31-20

Portfolio Value on 06-30-20	20,422,358.14
Contributions	0.00
Withdrawals	0.00
Transfers Out	-1,018,283.31
Realized Gains	0.00
Unrealized Gains	0.00
Interest	9,151.12
Dividends	0.00
Portfolio Value on 07-31-20	19,413,225.95
Average Capital	20,389,510.29
Total Gain before Fees	9,151.12
IRR for 0.08 Years	0.04%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Outside

From 04-01-17 to 07-31-20

Portfolio Value on 04-01-17	43,053,321.50
Accrued Interest	192,304.84
Contributions	0.00
Withdrawals	0.00
Transfers In	156,657,368.76
Transfers Out	-181,166,044.11
Realized Gains	0.00
Unrealized Gains	0.00
Interest	868,579.80
Dividends	0.00
Change in Accrued Interest	-192,304.84
Portfolio Value on 07-31-20	19,413,225.95
Accrued Interest	0.00
Average Capital	34,331,860.86
Total Gain before Fees	676,274.96
IRR for 3.33 Years	1.97%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Outside
 July 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	0	Average Curr. Yld	0.00
Market Value	0.00	Average Maturity (yrs)	0.00
Total Cost	0.00	Average Coupon (%)	0.00
Net Gain/Loss	0.00	Average Duration	0.00
Annual Income	0.00	Average Moody Rating	NR
Number of Issues	0	Average S&P Rating	NR

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Cash and Equivalents								
		Cash		19,413,225.95		19,413,225.95		
				19,413,225.95		19,413,225.95		
TOTAL PORTFOLIO				19,413,225.95		19,413,225.95	0.00	0.0

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Outside
 From 07-01-20 Through 07-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
				0.00	0.00	0.00	0.00
TOTAL REALIZED GAIN/LOSS		0.00					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Outside
From 07-01-20 Through 07-31-20

Ex-Date	Pay-Date	Security	Amount
Cash and Equivalents			
07-31-2020	07-31-2020	Cash	160.93
07-31-2020	07-31-2020	Cash	8,990.19
			<u>9,151.12</u>
NET INCOME			9,151.12

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Outside
From 07-01-20 To 07-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
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No transactions were found!

FARMLAND ESCROW



Columbia Capital Management, LLC
PORTFOLIO SUMMARY
City of Lawrence, Kansas
Farmland Escrow
July 31, 2020

Security Type	Quantity	Total Cost	Market Value	Pct. Assets	Cur. Yield	Est. Annual Income
Fixed Income						
Agency Securities	2,630,000	2,647,526.15	2,634,124.54	83.9	1.6	42,087.50
	2,630,000	2,647,526.15	2,634,124.54	83.9	1.6	42,087.50
Cash and Equiv.						
Cash and Equivalents	0	5,523.36	5,523.36	0.2	0.0	0.00
Treasury Bills	500,000	499,559.03	499,740.50	15.9	0.0	0.00
	500,000	505,082.39	505,263.86	16.1	0.0	0.00
TOTAL PORTFOLIO	3,130,000	3,152,608.54	3,139,388.40	100.0	1.3	42,087.50

Columbia Capital Management, LLC
FIXED INCOME PORTFOLIO
City of Lawrence, Kansas
Farmland Escrow
July 31, 2020

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Accrued Interest	Market Value +Accr.Int.	Pct. Assets	Yield To Mat.	Yield To Call	Duration
Agency Securities											
910,000	FEDERAL HOME LN BKS 4.625% Due 09-11-20	101.98	928,018.00	100.47	914,295.94	16,367.36	930,663.30	29.1	0.36	4.60	0.11
720,000	FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-21-20	99.95	719,669.40	99.98	719,857.80	0.00	719,857.80	22.9	0.09	0.00	0.23
1,000,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 08-18-20	99.98	999,838.75	100.00	999,970.80	0.00	999,970.80	31.9	0.06	0.00	0.05
			<u>2,647,526.15</u>		<u>2,634,124.54</u>	<u>16,367.36</u>	<u>2,650,491.90</u>	<u>83.9</u>	<u>0.17</u>	<u>1.60</u>	<u>0.12</u>
Cash and Equivalents											
	Cash		<u>5,523.36</u>		<u>5,523.36</u>		<u>5,523.36</u>	<u>0.2</u>			
			5,523.36		5,523.36	0.00	5,523.36	0.2	0.00	0.00	0.00
Treasury Bills											
500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.95	499,740.50	0.00	499,740.50	15.9	0.10	0.00	0.50
			<u>499,559.03</u>		<u>499,740.50</u>	<u>0.00</u>	<u>499,740.50</u>	<u>15.9</u>	<u>0.10</u>	<u>0.00</u>	<u>0.50</u>
			3,152,608.54		3,139,388.40	16,367.36	3,155,755.76	100.0	0.16	1.34	0.18

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 06-30-20 to 07-31-20

Portfolio Value on 06-30-20	3,142,289.57
Accrued Interest	12,743.16
Contributions	0.00
Withdrawals	0.00
Realized Gains	0.00
Unrealized Gains	-2,901.18
Interest	0.00
Dividends	0.00
Change in Accrued Interest	3,624.20
Portfolio Value on 07-31-20	3,139,388.40
Accrued Interest	16,367.36
Average Capital	3,155,032.73
Total Gain before Fees	723.02
IRR for 0.08 Years	0.02%

Columbia Capital Management, LLC
PERFORMANCE REPORT
GROSS OF FEES
City of Lawrence, Kansas
Farmland Escrow
From 04-01-17 to 07-31-20

Portfolio Value on 04-01-17	0.00
Accrued Interest	0.00
Contributions	0.00
Withdrawals	0.00
Transfers In	4,604,347.73
Transfers Out	-1,651,259.44
Realized Gains	51,275.40
Unrealized Gains	-13,220.14
Interest	148,244.85
Dividends	0.00
Change in Accrued Interest	16,367.36
Portfolio Value on 07-31-20	3,139,388.40
Accrued Interest	16,367.36
Average Capital	3,446,899.69
Total Gain before Fees	202,667.47
IRR for 3.33 Years	5.88%

Columbia Capital Management, LLC
FIXED INCOME DISTRIBUTION
City of Lawrence, Kansas
Farmland Escrow
July 31, 2020

Summary Information

	Totals		Weighted Averages
Par Value	3,130,000	Average Curr. Yld	1.34
Market Value	3,133,865.04	Average Maturity (yrs)	0.18
Total Cost	3,147,085.18	Average Coupon (%)	1.35
Net Gain/Loss	-13,220.14	Average Duration	0.18
Annual Income	42,087.50	Average Moody Rating	NR
Number of Issues	4	Average S&P Rating	NR

Distribution by Moody Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	3,133,865.04	100.0	1.3	1.349%	0.2

Distribution by S&P Rating

Rating	Number	Mkt Value	% Bond Holdings	Average Curr. Yld	Average Coupon	Average Duration
Not Rated	4	3,133,865.04	100.0	1.3	1.349%	0.2

Columbia Capital Management, LLC
UNREALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
July 31, 2020

Date	Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Unrealized Gain/Loss	% G/L
Agency Securities								
07-06-2020	1,000,000	FEDL HOME LOAN BK CONS DISC NT 0.000% Due 08-18-20	99.98	999,838.75	100.00	999,970.80	132.05	0.0
03-25-2020	910,000	FEDERAL HOME LN BKS 4.625% Due 09-11-20	101.98	928,018.00	100.47	914,295.94	-13,722.06	-1.5
06-29-2020	720,000	FEDL HOME LN MTG CORP DISC NT 0.000% Due 10-21-20	99.95	719,669.40	99.98	719,857.80	188.40	0.0
				2,647,526.15		2,634,124.54	-13,401.61	-0.5
Treasury Bills								
05-19-2020	500,000	UNITED STATES TREAS BILLS 0.000% Due 01-28-21	99.91	499,559.03	99.95	499,740.50	181.47	0.0
				499,559.03		499,740.50	181.47	0.0
Cash and Equivalents								
		Cash		5,523.36		5,523.36		
				5,523.36		5,523.36		
TOTAL PORTFOLIO				3,152,608.54		3,139,388.40	-13,220.14	-0.4

Columbia Capital Management, LLC
REALIZED GAINS AND LOSSES
City of Lawrence, Kansas
Farmland Escrow
From 07-01-20 Through 07-31-20

Open Date	Close Date	Quantity	Security	Cost Basis	Proceeds	Gain Or Loss	
						Short Term	Long Term
TOTAL GAINS						0.00	0.00
TOTAL LOSSES						0.00	0.00
				0.00	0.00	0.00	0.00
TOTAL REALIZED GAIN/LOSS		0.00					

Columbia Capital Management, LLC
INCOME AND EXPENSES
City of Lawrence, Kansas
Farmland Escrow
From 07-01-20 Through 07-31-20

Ex-Date	Pay-Date	Security	Amount
NET INCOME			0.00

Columbia Capital Management, LLC
CASH LEDGER
City of Lawrence, Kansas
Farmland Escrow
From 07-01-20 To 07-31-20

Trade Date	Settle Date	Tran Code	Activity	Security	Amount
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No transactions were found!